$$R = [\prod_{t=1}^{T}(1 + R_t)] - 1,$$

and $\overline{R}$ is determined by

$$\overline{R} = [\prod_{t=1}^{T}(1 + \overline{R}_t)] - 1; \text{ and}$$

processing the data indicative of coefficients $(A + \alpha_t)$ to generate data indicative of

$$R - \overline{R} = \sum_{t=1}^{T}\sum_{i=1}^{N}(A + \alpha_t)(I_{it}^{A} + S_{it}^{A}),$$

where $R - \overline{R}$ is the portfolio performance, I_{it}^{A} is an issue selection for sector i and period t, and S_{it}^{A} is a sector selection for sector i and period t.

10. (New) The method of claim 9, wherein A is

$$A = \frac{1}{T}\left[\frac{(R - \overline{R})}{(1 + R)^{1/T} - (1 + \overline{R})^{1/T}}\right], \text{ where } R \neq \overline{R},$$

or for the special case $R = \overline{R}$:

$$A = (1 + R)^{(T-1)/T}.$$

11. (New) The method of claim 9, wherein A = 1.

12. (New) A geometric performance attribution method for determining portfolio performance, relative to a benchmark, over multiple time periods t, where t varies from 1 to T, comprising the steps of:

generating data indicative of attribution effects for issue selection $(1 + I_{it}^{G,Vestek})$ defined as

$$1 + I_{it}^{G,Vestek} = \left(\frac{1 + w_{it}r_{it}}{1 + w_{it}\overline{r}_{it}}\right)\Gamma_t$$

and generating data indicative of attribution effects for sector selection $(1 + S_{it}^{G,Vestek})$ defined as

$$1 + S_{it}^{G,Vestek} = \left(\frac{1 + w_{it}\overline{r}_{it}}{1 + \overline{w}_{it}\overline{r}_{it}}\right)\left(\frac{1 + \overline{w}_{it}\overline{R}_t}{1 + w_{it}\overline{R}_t}\right)\Gamma_t,$$